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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	2029 On 05-February-26			Bond Future	144.7911	144.7763	144.7911	144.7763	1,850
12/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4681.1200	4666.3200	4.6811	4.6663	0
12/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2029 On 07-May-26			Bond Future	145.9431	145.9279	145.9431	145.9279	3,035
12/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4123.0800	4107.8900	4.1231	4.1079	0
12/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2029 On 06-August-26			Bond Future	148.6079	148.5922	148.6079	148.5922	0
12/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4507.8500	4492.1700	4.5079	4.4922	0
12/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2029 On 05-November-26			Bond Future	149.7432	149.7268	149.7432	149.7268	0
12/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2183.2100	2166.7900	2.1832	2.1668	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2029 On 04-February-27			Bond Future	152.3718	152.3548	152.3718	152.3548	0
12/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2651.8400	2634.7600	2.6518	2.6348	0
12/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2030 On 05-February-26			Bond Future	7.3388	7.3593	102.4604	102.3897	134,898
12/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7081.5500	7010.8700	7.0816	7.0109	0
12/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2030 On 07-May-26			Bond Future	7.3553	7.3775	104.2799	104.2079	49,369
12/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	377.1100	357.7900	0.3771	0.3578	1,000
12/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	850.3900	903.0600	0.8504	0.9031	0
12/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1413.7600	1368.0400	1.4138	1.3680	1,000
12/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	270.0600	296.3300	0.2701	0.2963	0
12/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1980.0800	1926.6200	1.9801	1.9266	0
12/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	166.5800	185.1100	0.1666	0.1851	1,000
12/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6358.8600	6288.1800	6.3589	6.2882	0
12/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	6.4500	7.7600	0.0065	0.0078	0
12/01/2026	2030 On 06-August-26			Bond Future	7.3714	7.3955	102.1494	102.0759	19,282
12/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	554.0100	530.3000	0.5540	0.5303	1,000
12/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1047.2300	1096.9800	1.0472	1.0970	0
12/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1517.0300	1473.8300	1.5170	1.4738	1,000
12/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	491.7700	522.0300	0.4918	0.5220	0
12/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2365.9000	2313.0200	2.3659	2.3130	0
12/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	294.1800	314.7600	0.2942	0.3148	1,000
12/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5501.0400	5432.8900	5.5010	5.4329	0
12/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	55.3500	60.6600	0.0554	0.0607	0
12/01/2026	2030 On 05-November-26			Bond Future	7.3902	7.4165	103.9203	103.8453	0
12/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3065.3700	3006.7100	3.0654	3.0067	0
12/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	260.5100	276.8500	0.2605	0.2769	0
12/01/2026	2030 On 04-February-27			Bond Future	7.4222	7.4511	101.7130	101.6364	0
12/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1697.4600	1651.7700	1.6975	1.6518	0
12/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	649.4900	680.3600	0.6495	0.6804	0
12/01/2026	2031 On 05-February-26			Bond Future	112.7172	112.7230	112.7172	112.7230	1,156
12/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	968.1900	977.3100	0.9682	0.9773	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	10.9500	14.2700	0.0110	0.0143	0
12/01/2026	2031 On 07-May-26			Bond Future	114.7467	114.7526	114.7467	114.7526	736
12/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1054.8600	1063.9200	1.0549	1.0639	0
12/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	148.1400	151.3700	0.1481	0.1514	0
12/01/2026	2031 On 06-August-26			Bond Future	114.4269	114.4326	114.4269	114.4326	680
12/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	972.6000	980.4700	0.9726	0.9805	0
12/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	355.7400	357.9200	0.3557	0.3579	0
12/01/2026	2031 On 05-November-26			Bond Future	116.4376	116.4431	116.4376	116.4431	0
12/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4948.7300	4954.2400	4.9487	4.9542	0
12/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1.1200	1.1700	0.0011	0.0012	0
12/01/2026	2031 On 04-February-27			Bond Future	116.0330	116.0381	116.0330	116.0381	0
12/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	707.1500	712.5200	0.7072	0.7125	0
12/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	854.1200	854.4700	0.8541	0.8545	0
12/01/2026	2032 On 05-February-26			Bond Future	7.7847	7.8054	105.2345	105.1337	85,907
12/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10804.0500	10703.2900	10.8041	10.7033	0
12/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2032 On 07-May-26			Bond Future	7.8170	7.8389	102.9445	102.8418	86,875
12/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10246.2500	10144.7500	10.2463	10.1448	0
12/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	5.2600	6.4100	0.0053	0.0064	0
12/01/2026	2032 On 06-August-26			Bond Future	7.8498	7.8729	104.7990	104.6944	0
12/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9723.8700	9623.6100	9.7239	9.6236	0
12/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	42.2500	46.6400	0.0423	0.0466	0
12/01/2026	2032 On 05-November-26			Bond Future	7.8928	7.9173	102.4586	102.3519	0
12/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5682.8200	5595.8000	5.6828	5.5958	0
12/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	334.7400	354.4200	0.3347	0.3544	0
12/01/2026	2032 On 04-February-27			Bond Future	7.9474	7.9735	104.2318	104.1229	0
12/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3092.8300	3023.6300	3.0928	3.0236	0
12/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	893.6300	933.3100	0.8936	0.9333	0
12/01/2026	2033 On 05-February-26			Bond Future	142.2245	142.3693	142.2245	142.3693	2,698
12/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9344.4500	9489.2700	9.3445	9.4893	0
12/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2033 On 07-May-26			Bond Future	143.2280	143.3754	143.2280	143.3754	10,592
12/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8068.0200	8215.3600	8.0680	8.2154	0

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12/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2033 On 06-August-26			Bond Future	145.8432	145.9930	145.8432	145.9930	0
12/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11593.1600	11743.0300	11.5932	11.7430	0
12/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2033 On 05-November-26			Bond Future	146.8270	146.9791	146.8270	146.9791	0
12/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9567.0400	9719.0800	9.5670	9.7191	0
12/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2033 On 04-February-27			Bond Future	149.4047	149.5590	149.4047	149.5590	0
12/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	6694.7000	6848.9500	6.6947	6.8490	0
12/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2037 On 05-February-26			Bond Future	8.7155	8.7363	98.7271	98.5836	106,894
12/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6179.1900	6037.6700	6.1792	6.0377	0
12/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	1.7300	3.7500	0.0017	0.0038	11,500
12/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	8965.7700	8822.3800	8.9658	8.8224	0
12/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0700	0.2200	0.0001	0.0002	11,500
12/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12219.7400	12076.2100	12.2197	12.0762	0
12/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
12/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	13645.3000	13501.7600	13.6453	13.5018	1,970
12/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	15313.4500	15169.9100	15.3135	15.1699	0
12/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16184.6300	16041.0900	16.1846	16.0411	0
12/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	16400.4500	16256.9100	16.4005	16.2569	1,030
12/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	18826.7900	18683.2500	18.8268	18.6833	0
12/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	20905.8900	20762.3500	20.9059	20.7624	0
12/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
12/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23149.0200	23005.4800	23.1490	23.0055	0
12/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
12/01/2026	2037 On 07-May-26			Bond Future	8.7725	8.7941	100.4804	100.3342	110,463
12/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2360.3500	2281.7100	2.3604	2.2817	1,500
12/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	834.8000	902.3500	0.8348	0.9024	0

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12/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	4998.8900	4885.0400	4.9989	4.8850	1,500
12/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	294.4700	326.8100	0.2945	0.3268	0
12/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	8321.9600	8189.0400	8.3220	8.1890	0
12/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	94.5400	107.8100	0.0945	0.1078	1,500
12/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	13394.6500	13251.8400	13.3947	13.2518	142
12/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	18.2200	21.6000	0.0182	0.0216	0
12/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	15404.3600	15259.4900	15.4044	15.2595	0
12/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	5.8900	7.2100	0.0059	0.0072	0
12/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	20932.8000	20786.6500	20.9328	20.7867	0
12/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0900	0.1300	0.0001	0.0001	142
12/01/2026	2037 On 06-August-26			Bond Future	8.8325	8.8549	98.0307	97.8818	2,539
12/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	7855.9000	7733.8100	7.8559	7.7338	2,541
12/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	377.9000	404.7300	0.3779	0.4047	0
12/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	11575.9000	11440.3300	11.5759	11.4403	0
12/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	160.3100	173.6600	0.1603	0.1737	2,541
12/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	14759.0700	14616.2100	14.7591	14.6162	0
12/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	60.7800	66.8400	0.0608	0.0668	2,541
12/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	16867.9700	16721.8800	16.8680	16.7219	0
12/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	24.1700	27.0000	0.0242	0.0270	0
12/01/2026	2037 On 05-November-26			Bond Future	8.8929	8.9163	99.7300	99.5782	0
12/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	4848.4600	4752.0800	4.8485	4.7521	4,490
12/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1246.8500	1302.2400	1.2469	1.3022	0
12/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	8767.7700	8645.3600	8.7678	8.6454	0
12/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	554.9600	584.3200	0.5550	0.5843	4,490
12/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	10807.4200	10676.9600	10.8074	10.6770	0
12/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	375.0200	396.3300	0.3750	0.3963	0
12/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	11903.6500	11769.9100	11.9037	11.7699	0
12/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	306.9500	324.9800	0.3070	0.3250	4,490
12/01/2026	2037 On 04-February-27			Bond Future	8.9624	8.9867	97.1994	97.0448	0
12/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5044.8400	4949.8800	5.0448	4.9499	0
12/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1635.5700	1695.2300	1.6356	1.6952	0
12/01/2026	2038 On 05-February-26			Bond Future	155.7898	156.0359	155.7898	156.0359	2,880
12/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	12589.7800	12835.9000	12.5898	12.8359	0
12/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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12/01/2026	2038 On 07-May-26			Bond Future	158.5947	158.8453	158.5947	158.8453	440
12/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	14064.7000	14315.3300	14.0647	14.3153	0
12/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2038 On 06-August-26			Bond Future	159.2981	159.5528	159.2981	159.5528	0
12/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	14578.0600	14832.7800	14.5781	14.8328	0
12/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2038 On 05-November-26			Bond Future	162.0978	162.3568	162.0978	162.3568	0
12/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	15787.8300	16046.7500	15.7878	16.0468	0
12/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2038 On 04-February-27			Bond Future	162.7209	162.9837	162.7209	162.9837	0
12/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	8890.9000	9153.6500	8.8909	9.1537	0
12/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2040 On 05-February-26			Bond Future	9.0821	9.1131	99.6005	99.3597	79,908
12/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	579.6200	519.3400	0.5796	0.5193	13,500
12/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	830.5100	1011.0700	0.8305	1.0111	0
12/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1278.7200	1159.1400	1.2787	1.1591	14,000
12/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	366.3300	487.5900	0.3663	0.4876	0
12/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	2537.6200	2352.1700	2.5376	2.3522	0
12/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	104.1100	159.5000	0.1041	0.1595	13,500
12/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	5382.9900	5149.3400	5.3830	5.1493	14,000
12/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	6.6400	13.8300	0.0066	0.0138	0
12/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	8467.3100	8227.0700	8.4673	8.2271	0
12/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.3100	0.9100	0.0003	0.0009	14,000
12/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	9216.7800	8976.2600	9.2168	8.9763	680
12/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.1400	0.4600	0.0001	0.0005	0
12/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	11867.9800	11627.1700	11.8680	11.6272	0
12/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0100	0.0400	0.0000	0.0000	8,180
12/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	14406.6600	14165.8200	14.4067	14.1658	0
12/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
12/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	16480.1000	16239.2600	16.4801	16.2393	0
12/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	18421.5800	18180.7400	18.4216	18.1807	475
12/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	25993.7900	25752.9500	25.9938	25.7530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
12/01/2026	2040 On 07-May-26			Bond Future	9.1445	9.1765	101.3692	101.1240	1,360
12/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11053.4400	10822.7000	11.0534	10.8227	1,460
12/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	79.7600	94.1900	0.0798	0.0942	0
12/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	13673.1500	13435.8200	13.6732	13.4358	0
12/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	38.9800	46.8200	0.0390	0.0468	0
12/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	16951.8500	16708.9200	16.9519	16.7089	0
12/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	8.7500	10.9900	0.0088	0.0110	0
12/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	17241.9300	16998.7000	17.2419	16.9987	0
12/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	7.4500	9.3900	0.0075	0.0094	1,460
12/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19009.7900	18765.4100	19.0098	18.7654	0
12/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	2.6200	3.4100	0.0026	0.0034	0
12/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20066.8500	19822.1200	20.0669	19.8221	0
12/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1.3400	1.7800	0.0013	0.0018	1,460
12/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	21748.2500	21503.2400	21.7483	21.5032	0
12/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.4200	0.5800	0.0004	0.0006	0
12/01/2026	2040 On 06-August-26			Bond Future	9.2101	9.2432	98.6850	98.4353	7,265
12/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19276.8900	19031.0000	19.2769	19.0310	0
12/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	25.7700	29.5400	0.0258	0.0295	0
12/01/2026	2040 On 05-November-26			Bond Future	9.2754	9.3097	100.3955	100.1412	0
12/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	5831.1300	5657.6100	5.8311	5.6576	2,300
12/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1276.4400	1357.2000	1.2764	1.3572	0
12/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	10204.9100	9992.6100	10.2049	9.9926	0
12/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	582.8500	624.8300	0.5829	0.6248	2,300
12/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	12468.9100	12244.9200	12.4689	12.2449	0
12/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	398.9800	429.2700	0.3990	0.4293	0
12/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	13676.8800	13448.1900	13.6769	13.4482	0
12/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	329.4200	355.0100	0.3294	0.3550	2,300
12/01/2026	2040 On 04-February-27			Bond Future	9.3491	9.3847	97.6259	97.3669	0
12/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	5883.0400	5715.4200	5.8830	5.7154	0
12/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1773.5200	1864.8800	1.7735	1.8649	0
12/01/2026	2043 On 05-February-26			Bond Future	121.9252	122.5017	121.9252	122.5017	0
12/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12265.1800	12841.6900	12.2652	12.8417	0
12/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	2043 On 07-May-26			Bond Future	124.1206	124.7073	124.1206	124.7073	0
12/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	12420.5610	13007.3361	12.4206	13.0073	0
12/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0110	0.0061	0.0000	0.0000	0
12/01/2026	2043 On 06-August-26			Bond Future	123.5420	124.1392	123.5420	124.1392	0
12/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	12663.1295	13259.9364	12.6631	13.2599	0
12/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.1395	0.7564	0.0011	0.0008	0
12/01/2026	2043 On 05-November-26			Bond Future	125.7128	126.3202	125.7128	126.3202	0
12/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12879.3912	13484.9237	12.8794	13.4849	0
12/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	6.5912	4.7437	0.0066	0.0047	0
12/01/2026	2043 On 04-February-27			Bond Future	125.0351	125.6526	125.0351	125.6526	0
12/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7674.1239	8241.4928	7.6741	8.2415	0
12/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	268.9939	218.9428	0.2690	0.2189	0
12/01/2026	2044 On 05-February-26			Bond Future	9.3173	9.3431	95.3333	95.1182	52,494
12/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	5442.3900	5236.0200	5.4424	5.2360	0
12/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	9.3500	18.0600	0.0094	0.0181	0
12/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	5968.7800	5759.6500	5.9688	5.7597	9,000
12/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	5.7400	11.6900	0.0057	0.0117	0
12/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	11894.1000	11679.0800	11.8941	11.6791	9,000
12/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0200	0.0800	0.0000	0.0001	0
12/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	14211.8500	13996.7800	14.2119	13.9968	0
12/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	4,500
12/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	15490.8000	15275.7200	15.4908	15.2757	0
12/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
12/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	15805.5200	15590.4400	15.8055	15.5904	0
12/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
12/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	16180.5900	15965.5100	16.1806	15.9655	0
12/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2044 On 07-May-26		Call	Bond Future	1049.3700	1008.1700	1.0494	1.0082	0
12/01/2026	2044 On 07-May-26			Bond Future	9.3797	9.4064	97.0262	96.8073	67,785
12/01/2026	2044 On 07-May-26		Put	Bond Future	4023.1500	4200.9200	4.0232	4.2009	0
12/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	5395.7200	5233.4300	5.3957	5.2334	0
12/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	502.2300	558.9100	0.5022	0.5589	15,000
12/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	17089.9100	16874.2400	17.0899	16.8742	0
12/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	15.4400	18.7400	0.0154	0.0187	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	2044 On 06-August-26			Bond Future	9.4450	9.4726	94.3891	94.1660	7,681
12/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	20092.3000	19873.3800	20.0923	19.8734	0
12/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	32.7700	36.9300	0.0328	0.0369	0
12/01/2026	2044 On 05-November-26			Bond Future	9.5096	9.5381	96.0251	95.7979	0
12/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	13550.9600	13354.5900	13.5510	13.3546	0
12/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	498.8900	529.7400	0.4989	0.5297	0
12/01/2026	2044 On 04-February-27			Bond Future	9.5817	9.6112	93.3050	93.0736	0
12/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6426.7300	6277.6400	6.4267	6.2776	0
12/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1890.6600	1972.9800	1.8907	1.9730	0
12/01/2026	2046 On 05-February-26			Bond Future	139.2104	139.2168	139.2104	139.2168	12,410
12/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	17560.4200	17566.7600	17.5604	17.5668	0
12/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2046 On 07-May-26			Bond Future	139.4307	139.4369	139.4307	139.4369	5,789
12/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	14480.6800	14486.9400	14.4807	14.4869	0
12/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2046 On 06-August-26			Bond Future	141.9763	141.9826	141.9763	141.9826	0
12/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	19596.2900	19602.5600	19.5963	19.6026	0
12/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2046 On 05-November-26			Bond Future	142.1509	142.1566	142.1509	142.1566	0
12/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	16670.8500	16676.6300	16.6709	16.6766	0
12/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2046 On 04-February-27			Bond Future	144.6454	144.6509	144.6454	144.6509	0
12/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	13555.3900	13560.9300	13.5554	13.5609	0
12/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2050 On 05-February-26			Bond Future	140.4299	140.0780	140.4299	140.0780	11,546
12/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	17609.9100	17258.0200	17.6099	17.2580	0
12/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2050 On 07-May-26			Bond Future	142.9584	142.6001	142.9584	142.6001	4,988
12/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	18888.4200	18530.0600	18.8884	18.5301	0
12/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2050 On 06-August-26			Bond Future	143.1268	142.7618	143.1268	142.7618	0
12/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	19856.7600	19491.7900	19.8568	19.4918	0
12/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	2050 On 05-November-26			Bond Future	145.6426	145.2707	145.6426	145.2707	0
12/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	21802.6100	21430.6500	21.8026	21.4307	0
12/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	2050 On 04-February-27			Bond Future	145.7220	145.3430	145.7220	145.3430	0
12/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	13331.9700	12953.0000	13.3320	12.9530	0
12/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	AL37 On 05-February-26			Index Future	1267.5910	1266.5220	1267.5910	1,266.5220	0
12/01/2026	AL37 On 07-May-26			Index Future	1290.1030	1289.0130	1290.1030	1,289.0130	0
12/01/2026	AL37 On 06-August-26			Index Future	1313.1040	1311.9890	1313.1040	1,311.9890	0
12/01/2026	AL37 On 05-November-26			Index Future	1336.1540	1335.0110	1336.1540	1,335.0110	0
12/01/2026	AL37 On 04-February-27			Index Future	1359.3320	1358.1590	1359.3320	1,358.1590	0
12/01/2026	AL7T On 05-February-26			Index Future	1626.8290	1624.3130	1626.8290	1,624.3130	0
12/01/2026	AL7T On 07-May-26			Index Future	1655.7220	1653.1580	1655.7220	1,653.1580	0
12/01/2026	AL7T On 06-August-26			Index Future	1685.2410	1682.6250	1685.2410	1,682.6250	0
12/01/2026	AL7T On 05-November-26			Index Future	1714.8240	1712.1500	1714.8240	1,712.1500	0
12/01/2026	AL7T On 04-February-27			Index Future	1744.5710	1741.8370	1744.5710	1,741.8370	0
12/01/2026	ALBI On 05-February-26			Index Future	1370.9820	1368.7800	1370.9820	1,368.7800	79
12/01/2026	ALBI On 07-May-26			Index Future	1395.3310	1393.0870	1395.3310	1,393.0870	0
12/01/2026	ALBI On 06-August-26			Index Future	1420.2080	1417.9180	1420.2080	1,417.9180	0
12/01/2026	ALBI On 05-November-26			Index Future	1445.1380	1442.7990	1445.1380	1,442.7990	0
12/01/2026	ALBI On 04-February-27			Index Future	1470.2070	1467.8150	1470.2070	1,467.8150	0
12/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	ES33 On 05-February-26			Bond Future	8.8155	8.8417	95.8839	95.7481	0
12/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12688.4600	12552.6000	12.6885	12.5526	0
12/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	ES33 On 07-May-26			Bond Future	8.8836	8.9109	93.8173	93.6789	0
12/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12936.7400	12798.3800	12.9367	12.7984	0
12/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	ES33 On 06-August-26			Bond Future	8.9541	8.9828	95.5300	95.3890	0
12/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13661.4000	13520.3700	13.6614	13.5204	0
12/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	ES33 On 05-November-26			Bond Future	9.0380	9.0681	93.4170	93.2732	0
12/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8088.5600	7944.8200	8.0886	7.9448	0
12/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	ES33 On 04-February-27			Bond Future	9.1375	9.1692	95.0546	94.9080	0
12/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2558.0000	2411.4600	2.5580	2.4115	0
12/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	ES42 On 05-February-26			Bond Future	9.5242	9.5552	94.1257	93.8883	0
12/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	15525.9800	15288.5500	15.5260	15.2886	0
12/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	ES42 On 07-May-26			Bond Future	9.5919	9.6240	91.5562	91.3144	0
12/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16914.7500	16672.9800	16.9148	16.6730	0
12/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	ES42 On 06-August-26			Bond Future	9.6602	9.6933	93.2274	92.9810	0
12/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18753.0300	18506.6500	18.7530	18.5067	0
12/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	ES42 On 05-November-26			Bond Future	9.7346	9.7688	90.6018	90.3509	0
12/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12637.0300	12386.1200	12.6370	12.3861	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	ES42 On 04-February-27			Bond Future	9.8161	9.8516	92.1886	91.9331	0
12/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3328.7200	3073.1600	3.3287	3.0732	0
12/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	GOVI On 05-February-26			GOVI	1345.6300	1343.4990	1345.6300	1,343.4990	605
12/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1956300.0000	1934990.0000	195.6300	193.4990	0
12/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	GOVI On 07-May-26			GOVI	1369.5280	1367.3560	1369.5280	1,367.3560	42
12/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1925280.0000	1903560.0000	192.5280	190.3560	0
12/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	GOVI On 06-August-26			GOVI	1393.9450	1391.7290	1393.9450	1,391.7290	0
12/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2049450.0000	2027290.0000	204.9450	202.7290	0
12/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	GOVI On 05-November-26			GOVI	1418.4150	1416.1500	1418.4150	1,416.1500	0
12/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1414150.0000	1391500.0000	141.4150	139.1500	0
12/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	GOVI On 04-February-27			GOVI	1443.0200	1440.7050	1443.0200	1,440.7050	0
12/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	740200.0000	717050.0000	74.0200	71.7050	0
12/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/01/2026	I258 On 05-February-26			Bond Future	127.8177	128.2570	127.8177	128.2570	0
12/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	16167.7200	16606.9700	16.1677	16.6070	0
12/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	I258 On 07-May-26			Bond Future	130.1192	130.5660	130.1192	130.5660	0
12/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	16389.3631	16836.1523	16.3894	16.8362	0
12/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.2031	0.1723	0.0002	0.0002	0
12/01/2026	I258 On 06-August-26			Bond Future	129.6503	130.1049	129.6503	130.1049	0
12/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	16708.4873	17162.0203	16.7085	17.1620	0
12/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	8.2173	7.1103	0.0082	0.0071	0
12/01/2026	I258 On 05-November-26			Bond Future	131.9284	132.3908	131.9284	132.3908	0
12/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	17013.2609	17471.7071	17.0133	17.4717	0
12/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	34.9109	30.8671	0.0349	0.0309	0
12/01/2026	I258 On 04-February-27			Bond Future	131.3600	131.8298	131.3600	131.8298	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	12802.7475	13242.6273	12.8027	13.2426	0
12/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	342.7975	312.8173	0.3428	0.3128	0
12/01/2026	IGOV On 05-February-26			Index Future	430.5760	430.8190	430.5760	430.8190	242
12/01/2026	IGOV On 07-May-26			Index Future	438.3290	438.5760	438.3290	438.5760	8
12/01/2026	IGOV On 06-August-26			Index Future	446.2480	446.4980	446.2480	446.4980	0
12/01/2026	IGOV On 05-November-26			Index Future	454.1840	454.4350	454.1840	454.4350	0
12/01/2026	IGOV On 04-February-27			Index Future	462.1640	462.4160	462.1640	462.4160	0
12/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
12/01/2026	R033 On 05-February-26			Bond Future	7.9259	7.9466	114.7740	114.6550	10,458
12/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13564.2200	13445.2400	13.5642	13.4452	0
12/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
12/01/2026	R033 On 07-May-26			Bond Future	7.9627	7.9845	111.7702	111.6490	0
12/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12534.3100	12420.3100	12.5343	12.4203	0
12/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	52.3600	59.5600	0.0524	0.0596	0
12/01/2026	R033 On 06-August-26			Bond Future	8.0001	8.0231	113.7837	113.6602	0
12/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11654.1700	11550.2200	11.6542	11.5502	0
12/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	324.7200	344.3100	0.3247	0.3443	0
12/01/2026	R033 On 05-November-26			Bond Future	8.0469	8.0710	110.7170	110.5910	0
12/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7389.5100	7300.7100	7.3895	7.3007	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	949.4100	986.5600	0.9494	0.9866	0
12/01/2026	R033 On 04-February-27			Bond Future	8.1044	8.1299	112.6326	112.5042	0
12/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4810.7200	4740.6300	4.8107	4.7406	0
12/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2109.0700	2167.4100	2.1091	2.1674	0
12/01/2026	R035 On 05-February-26			Bond Future	8.3091	8.3349	107.5389	107.3730	56,479
12/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1147.1600	1061.1500	1.1472	1.0612	0
12/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	247.6100	327.4300	0.2476	0.3274	16,000
12/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2165.9600	2036.1400	2.1660	2.0361	350
12/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	69.7000	105.7100	0.0697	0.1057	0
12/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3413.0900	3259.3300	3.4131	3.2593	0
12/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	15.2500	27.3200	0.0153	0.0273	0
12/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5161.3000	4997.6600	5.1613	4.9977	0
12/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	1.7100	3.9000	0.0017	0.0039	350
12/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	5817.9500	5653.2300	5.8180	5.6532	0
12/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.7400	1.8500	0.0007	0.0019	16,000
12/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8102.8100	7937.0700	8.1028	7.9371	0
12/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.0400	0.1300	0.0000	0.0001	350
12/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11097.2300	10931.4000	11.0972	10.9314	250
12/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12575.0100	12409.1800	12.5750	12.4092	2,000
12/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	13809.2300	13643.4000	13.8092	13.6434	0
12/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
12/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14444.3400	14278.5100	14.4443	14.2785	0
12/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15229.8400	15064.0100	15.2298	15.0640	2,000
12/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15541.4600	15375.6300	15.5415	15.3756	0
12/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16416.4300	16250.6000	16.4164	16.2506	0
12/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
12/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22597.9500	22432.1200	22.5980	22.4321	0
12/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
12/01/2026	R035 On 07-May-26			Bond Future	8.3529	8.3798	104.9478	104.7790	60,404

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1065.3900	1006.2000	1.0654	1.0062	1,000
12/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1460.9900	1570.6300	1.4610	1.5706	0
12/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3187.4500	3072.7500	3.1875	3.0728	1,000
12/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	490.8500	544.9800	0.4909	0.5450	0
12/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5347.2100	5206.1900	5.3472	5.2062	0
12/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	204.0600	231.8700	0.2041	0.2319	1,000
12/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	7764.6300	7609.1000	7.7646	7.6091	250
12/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	81.7000	95.0000	0.0817	0.0950	0
12/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	7874.6400	7718.6600	7.8746	7.7187	200
12/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	78.3200	91.1700	0.0783	0.0912	0
12/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8149.5700	7992.5300	8.1496	7.9925	350
12/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	70.5500	82.3400	0.0706	0.0823	0
12/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10495.0400	10331.9100	10.4950	10.3319	0
12/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	29.6500	35.3500	0.0297	0.0354	250
12/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10602.9800	10439.6700	10.6030	10.4397	0
12/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	28.5200	34.0400	0.0285	0.0340	200
12/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	10872.2900	10708.5400	10.8723	10.7085	0
12/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	25.9000	30.9800	0.0259	0.0310	350
12/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13151.5600	12984.8900	13.1516	12.9849	0
12/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	9.4600	11.6200	0.0095	0.0116	250
12/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13255.8700	13089.0800	13.2559	13.0891	0
12/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	8.8400	10.8800	0.0088	0.0109	200
12/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13516.1000	13349.0300	13.5161	13.3490	0
12/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	7.4400	9.2000	0.0074	0.0092	350
12/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14291.8900	14124.1800	14.2919	14.1242	0
12/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	4.3700	5.4900	0.0044	0.0055	0
12/01/2026	R035 On 06-August-26			Bond Future	8.3982	8.4263	106.8386	106.6666	56
12/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1396.9900	1333.7600	1.3970	1.3338	1,000
12/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	2062.8200	2171.6300	2.0628	2.1716	0
12/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	2995.6800	2895.8800	2.9957	2.8959	350
12/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1108.1400	1180.3800	1.1081	1.1804	0
12/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3350.5700	3244.9000	3.3506	3.2449	1,000
12/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	985.9400	1052.3100	0.9859	1.0523	0
12/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	4964.9600	4838.7700	4.9650	4.8388	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	605.0500	650.9000	0.6051	0.6509	0
12/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5362.0100	5231.9200	5.3620	5.2319	0
12/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	540.1200	582.0700	0.5401	0.5821	350
12/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5411.9400	5281.3800	5.4119	5.2814	250
12/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	532.5100	573.9900	0.5325	0.5740	0
12/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6271.2000	6133.5100	6.2712	6.1335	0
12/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	420.1200	454.4700	0.4201	0.4545	1,000
12/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7502.0600	7356.2200	7.5021	7.3562	0
12/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	300.5200	326.7200	0.3005	0.3267	200
12/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	7914.8700	7766.7300	7.9149	7.7667	0
12/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	268.6400	292.5400	0.2686	0.2925	350
12/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	7966.5000	7818.0900	7.9665	7.8181	0
12/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	264.8700	288.5000	0.2649	0.2885	250
12/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10088.9700	9931.8000	10.0890	9.9318	0
12/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	151.9200	166.7900	0.1519	0.1668	200
12/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10553.6500	10395.0800	10.5537	10.3951	0
12/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	135.1300	148.6000	0.1351	0.1486	250
12/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	14784.3500	14615.7900	14.7844	14.6158	0
12/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	26.4700	29.9500	0.0265	0.0300	0
12/01/2026	R035 On 05-November-26			Bond Future	8.4544	8.4838	104.1925	104.0172	0
12/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3453.6800	3351.8300	3.4537	3.3518	200
12/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1414.5600	1488.0000	1.4146	1.4880	0
12/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5688.9900	5560.7700	5.6890	5.5608	0
12/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	791.5500	838.6200	0.7916	0.8386	200
12/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8098.1200	7952.4800	8.0981	7.9525	0
12/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	446.9400	476.5900	0.4469	0.4766	200
12/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9229.1000	9077.7300	9.2291	9.0777	0
12/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	345.1300	369.0500	0.3451	0.3691	0
12/01/2026	R035 On 04-February-27			Bond Future	8.5209	8.5517	105.9961	105.8175	0
12/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4222.8900	4110.7400	4.2229	4.1107	0
12/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1371.6800	1438.1100	1.3717	1.4381	0
12/01/2026	R038 On 05-February-26			Bond Future	8.8472	8.8681	118.8538	118.6847	3,763
12/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	18568.5400	18399.4000	18.5685	18.3994	0
12/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	R038 On 07-May-26			Bond Future	8.9067	8.9284	115.4813	115.3091	2,395
12/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	17639.8500	17469.3300	17.6399	17.4693	0
12/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	7.7400	9.4400	0.0077	0.0094	0
12/01/2026	R038 On 06-August-26			Bond Future	8.9677	8.9902	117.5617	117.3862	0
12/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	19239.5300	19067.9700	19.2395	19.0680	0
12/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	34.7600	38.7100	0.0348	0.0387	0
12/01/2026	R038 On 05-November-26			Bond Future	9.0356	9.0591	114.1194	113.9406	0
12/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	12296.0200	12140.3700	12.2960	12.1404	0
12/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	382.5400	405.6800	0.3825	0.4057	0
12/01/2026	R038 On 04-February-27			Bond Future	9.1123	9.1366	116.0936	115.9114	0
12/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5611.0800	5502.3100	5.6111	5.5023	0
12/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	2042.8200	2116.3100	2.0428	2.1163	0
12/01/2026	R053 On 05-February-26			Bond Future	9.0792	9.0949	129.7418	129.5510	12,801
12/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	24408.0300	24217.2400	24.4080	24.2172	0
12/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R053 On 07-May-26			Bond Future	9.1279	9.1440	126.1856	125.9914	66,329
12/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	25423.9500	25232.2900	25.4240	25.2323	0
12/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	13.5200	16.1000	0.0135	0.0161	0
12/01/2026	R053 On 06-August-26			Bond Future	9.1772	9.1938	128.4588	128.2609	0
12/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	29384.0900	29189.9600	29.3841	29.1900	0
12/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	36.5600	40.3700	0.0366	0.0404	0
12/01/2026	R053 On 05-November-26			Bond Future	9.2307	9.2478	124.8276	124.6258	0
12/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	20644.7000	20470.8000	20.6447	20.4708	0
12/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	592.8700	620.7200	0.5929	0.6207	0
12/01/2026	R053 On 04-February-27			Bond Future	9.2896	9.3073	126.9871	126.7816	0
12/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10084.1700	9951.3400	10.0842	9.9513	0
12/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2370.2900	2442.9700	2.3703	2.4430	0
12/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
12/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	40.4100	42.8600	0.0404	0.0429	0
12/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	40.4100	42.8600	0.0404	0.0429	0
12/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
12/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	88.5200	89.6600	0.0885	0.0897	0
12/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	88.5200	89.6600	0.0885	0.0897	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
12/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	80.7900	81.3800	0.0808	0.0814	0
12/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	80.7900	81.3800	0.0808	0.0814	0
12/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
12/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	48.0400	48.2900	0.0480	0.0483	0
12/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	48.0400	48.2900	0.0480	0.0483	0
12/01/2026	R202 On 05-February-26			Bond Future	292.8704	293.8788	292.8704	293.8788	565
12/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	15050.3800	16058.8200	15.0504	16.0588	0
12/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R202 On 07-May-26			Bond Future	298.1436	299.1700	298.1436	299.1700	460
12/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	20593.6100	21619.9500	20.5936	21.6200	0
12/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R202 On 06-August-26			Bond Future	298.1891	299.2334	298.1891	299.2334	0
12/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	19329.0700	20373.4200	19.3291	20.3734	0
12/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R202 On 05-November-26			Bond Future	303.4304	304.4923	303.4304	304.4923	0
12/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	22970.4000	24032.3400	22.9704	24.0323	0
12/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R202 On 04-February-27			Bond Future	303.2780	304.3573	303.2780	304.3573	0
12/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	8548.0100	9627.3300	8.5480	9.6273	0
12/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R209 On 05-February-26			Bond Future	8.5087	8.5344	87.1341	86.9787	34,866
12/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13122.3000	12966.8900	13.1223	12.9669	0
12/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R209 On 07-May-26			Bond Future	8.5554	8.5822	85.5309	85.3726	6,551
12/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13365.7200	13208.6200	13.3657	13.2086	0
12/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	4.6700	5.8400	0.0047	0.0058	0
12/01/2026	R209 On 06-August-26			Bond Future	8.6033	8.6311	87.0718	86.9106	3,673
12/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14427.2200	14268.8900	14.4272	14.2689	0
12/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	21.9400	24.8300	0.0219	0.0248	0
12/01/2026	R209 On 05-November-26			Bond Future	8.6579	8.6867	85.4320	85.2678	0
12/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9162.6800	9019.9100	9.1627	9.0199	0
12/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	317.7100	339.1800	0.3177	0.3392	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	R209 On 04-February-27			Bond Future	8.7205	8.7505	86.9108	86.7435	0
12/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4420.5500	4314.4600	4.4206	4.3145	0
12/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1364.8000	1426.0200	1.3648	1.4260	0
12/01/2026	R210 On 05-February-26			Bond Future	258.0822	258.0944	258.0822	258.0944	534
12/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4982.2300	4994.3700	4.9822	4.9944	0
12/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R210 On 07-May-26			Bond Future	259.2632	259.2753	259.2632	259.2753	918
12/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3863.1900	3875.3200	3.8632	3.8753	0
12/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R210 On 06-August-26			Bond Future	263.9969	264.0089	263.9969	264.0089	0
12/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4156.9400	4168.8700	4.1569	4.1689	0
12/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R210 On 05-November-26			Bond Future	265.1190	265.1303	265.1190	265.1303	0
12/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11788.9500	11800.2600	11.7890	11.8003	0
12/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R210 On 04-February-27			Bond Future	269.7722	269.7830	269.7722	269.7830	0
12/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3742.1800	3752.9600	3.7422	3.7530	0
12/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R213 On 05-February-26			Bond Future	7.5631	7.5838	100.8184	100.7341	18,604
12/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8948.1800	8863.9000	8.9482	8.8639	0
12/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R213 On 07-May-26			Bond Future	7.5840	7.6060	99.0589	98.9731	65,316
12/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8220.2500	8135.7100	8.2203	8.1357	0
12/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	6.1400	7.4200	0.0061	0.0074	0
12/01/2026	R213 On 06-August-26			Bond Future	7.6043	7.6278	100.8436	100.7561	0
12/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7476.4400	7393.7800	7.4764	7.3938	0
12/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	48.9700	53.8200	0.0490	0.0538	0
12/01/2026	R213 On 05-November-26			Bond Future	7.6408	7.6659	99.0442	98.9549	0
12/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4184.2600	4114.0600	4.1843	4.1141	0
12/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	329.4400	348.5000	0.3294	0.3485	0
12/01/2026	R213 On 04-February-27			Bond Future	7.6909	7.7179	100.7592	100.6682	0
12/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2290.4600	2234.8500	2.2905	2.2349	0
12/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	788.1000	823.5600	0.7881	0.8236	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	R214 On 05-February-26			Bond Future	9.1317	9.1627	81.6179	81.4066	11,294
12/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	12842.7500	12631.4600	12.8428	12.6315	0
12/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R214 On 07-May-26			Bond Future	9.1859	9.2177	79.7709	79.5559	30,864
12/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	13840.8000	13628.8200	13.8408	13.6288	0
12/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	13.3100	16.4100	0.0133	0.0164	0
12/01/2026	R214 On 06-August-26			Bond Future	9.2417	9.2746	81.2082	80.9891	0
12/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	15622.1400	15408.3800	15.6221	15.4084	0
12/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	39.8100	45.1100	0.0398	0.0451	0
12/01/2026	R214 On 05-November-26			Bond Future	9.3048	9.3387	79.3215	79.0984	0
12/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10366.1100	10172.2800	10.3661	10.1723	0
12/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	395.7400	424.9700	0.3957	0.4250	0
12/01/2026	R214 On 04-February-27			Bond Future	9.3755	9.4106	80.6947	80.4676	0
12/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	4968.2800	4824.6200	4.9683	4.8246	0
12/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1665.0900	1748.5400	1.6651	1.7485	0
12/01/2026	R248 On 05-February-26			Bond Future	9.2615	9.2874	99.1585	98.9267	98,911
12/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	34.7700	35.4000	0.0348	0.0354	1,940
12/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	3369.3500	3601.6900	3.3694	3.6017	0
12/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	1653.7500	1543.8100	1.6538	1.5438	1,940
12/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	423.5900	545.3600	0.4236	0.5454	0
12/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	2343.4800	2199.7000	2.3435	2.1997	0
12/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	240.9500	328.8800	0.2410	0.3289	0
12/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	3485.1400	3302.6100	3.4851	3.3026	12,500
12/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	98.3000	147.4800	0.0983	0.1475	0
12/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	5485.0100	5269.1000	5.4850	5.2691	0
12/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	20.3700	36.1700	0.0204	0.0362	1,940
12/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	6285.2000	6063.1800	6.2852	6.0632	0
12/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	10.7400	20.4300	0.0107	0.0204	0
12/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10000.8400	9769.9500	10.0008	9.7700	0
12/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.4900	1.3100	0.0005	0.0013	0
12/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	16850.9300	16619.2200	16.8509	16.6192	0
12/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R248 On 07-May-26			Bond Future	9.3148	9.3414	96.4819	96.2461	169,259
12/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	18018.8700	17786.7600	18.0189	17.7868	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	17.2600	20.9400	0.0173	0.0209	0
12/01/2026	R248 On 06-August-26			Bond Future	9.3696	9.3970	98.2202	97.9800	0
12/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	21406.1600	21170.4200	21.4062	21.1704	0
12/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	35.2000	39.6700	0.0352	0.0397	0
12/01/2026	R248 On 05-November-26			Bond Future	9.4307	9.4590	95.4878	95.2432	0
12/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	14744.6600	14530.6700	14.7447	14.5307	0
12/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	481.6100	512.2600	0.4816	0.5123	0
12/01/2026	R248 On 04-February-27			Bond Future	9.4988	9.5280	97.1406	96.8915	0
12/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7109.9800	6949.9000	7.1100	6.9499	0
12/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	2109.6300	2198.6500	2.1096	2.1987	0
12/01/2026	R2R9 On 05-February-26			Bond Future	9.0027	9.0287	110.2283	110.0218	0
12/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	97237.7800	97031.2200	97.2378	97.0312	0
12/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R2R9 On 07-May-26			Bond Future	9.0638	9.0907	107.2078	106.9975	0
12/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96358.0600	96147.7700	96.3581	96.1478	0
12/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R2R9 On 06-August-26			Bond Future	9.1265	9.1544	109.1391	108.9249	0
12/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96019.6200	95805.3800	96.0196	95.8054	0
12/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R2R9 On 05-November-26			Bond Future	9.1957	9.2246	106.0548	105.8365	0
12/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95084.7200	94866.4500	95.0847	94.8665	0
12/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R2R9 On 04-February-27			Bond Future	9.2731	9.3031	107.8895	107.6672	0
12/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5871.7100	5722.3400	5.8717	5.7223	0
12/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1434.7200	1507.6500	1.4347	1.5077	0
12/01/2026	R4R2 On 05-February-26			Bond Future	9.2080	9.2390	111.3057	111.0338	1,937
12/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	98030.4700	97758.5600	98.0305	97.7586	0
12/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R4R2 On 07-May-26			Bond Future	9.2700	9.3021	108.1784	107.9015	0
12/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97089.2600	96812.4300	97.0893	96.8124	0
12/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R4R2 On 06-August-26			Bond Future	9.3335	9.3667	110.1271	109.8451	0
12/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96709.8200	96427.8200	96.7098	96.4278	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R4R2 On 05-November-26			Bond Future	9.4027	9.4370	106.9339	106.6467	0
12/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95711.3200	95424.1300	95.7113	95.4241	0
12/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/01/2026	R4R2 On 04-February-27			Bond Future	9.4793	9.5148	108.7838	108.4914	0
12/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6706.6000	6505.0800	6.7066	6.5051	0
12/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1531.1800	1622.1100	1.5312	1.6221	0
12/01/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0